

02.09-05

JFW

PATENT

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Application Nos.: 10/811,318, 10/856,442, 10/809,776, 10/806,835, 10/857,400, 10/939,087, 10/810,012, 10/894,503, 10/960,460, 10/857,116 and 10/857,526

Commissioner for Patents  
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Date of Deposit February 8, 2005

I hereby certify that the following attached paper or fee  
**Eleven (11)–3.73(b) STATEMENTS AND POWER OF ATTORNEY and COPY OF EXECUTED ASSIGNMENT, per each above-mentioned application**

is being deposited with the United States Postal Service "Express Mail Post Office to Addressee" service under 37 CFR 1.10 on the date indicated above and is addressed to: **Commissioner for Patents, P.O. Box: 1450, Alexandria, VA 22313-1450**

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**STATEMENT UNDER 37 CFR 3.73(b)**Applicant/Patent Owner: Houghton et al.Application No./Patent No.: 10/810,012 Filed/Issue Date: March 26, 2004Entitled: **TRACKING ACCOUNT STRUCTURE TO SUPPORT DIFFERENT LEVERAGE LEVELS WITHIN AN INVESTMENT FUND**

Morgan Stanley, a Delaware corporation  
 (Name of Assignee) (Type of Assignee, e.g., corporation, partnership, university, government agency, etc.)

states that it is:

1.  the assignee of the entire right, title, and interest; or2.  an assignee of less than the entire right, title and interest.The extent (by percentage) of its ownership interest is \_\_\_\_\_ %  
 in the patent application/patent identified above by virtue of either:A.  An assignment from the inventor(s) of the patent application/patent identified above. The assignment was recorded in the United States Patent and Trademark Office at Reel \_\_\_\_\_, Frame \_\_\_\_\_, or for which a copy thereof is attached.**OR**B.  A chain of title from the inventor(s), of the patent application/patent identified above, to the current assignee as shown below:

1. From: \_\_\_\_\_ To: \_\_\_\_\_  
 The document was recorded in the United States Patent and Trademark Office at  
 Reel \_\_\_\_\_, Frame \_\_\_\_\_, or for which a copy thereof is attached.
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3. From: \_\_\_\_\_ To: \_\_\_\_\_  
 The document was recorded in the United States Patent and Trademark Office at  
 Reel \_\_\_\_\_, Frame \_\_\_\_\_, or for which a copy thereof is attached.

 Additional documents in the chain of title are listed on a supplemental sheet. Copies of assignments or other documents in the chain of title are attached.

[NOTE: A separate copy (i.e., a true copy of the original assignment document(s)) must be submitted to Assignment Division in accordance with 37 CFR Part 3, if the assignment is to be recorded in the records of the USPTO. See MPEP 302.08]

The undersigned (whose title is supplied below) is authorized to act on behalf of the assignee.

1-14-05

Date

(212) 762-7292

Telephone number

Martin Cohen

Typed or printed name

Signature

Assistant Secretary

Title

This collection of information is required by 37 CFR 3.73(b). The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 12 minutes to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

If you need assistance in completing the form, call 1-800-PTO-9199 and select option 2. PTO/SB/81 (06-04)

Approved for use through 11/30/2005. OMB 0651-0035  
U.S. Patent and Trademark Office; U.S. DEPARTMENT OF COMMERCE



**POWER OF ATTORNEY  
and  
CORRESPONDENCE ADDRESS  
INDICATION FORM**

Application Number	10/810,012
Filing Date	March 26, 2004
First Named Inventor	J. C. Houghton
Title	TRACKING ACCOUNT STRUCTURE ...
Art Unit	
Examiner Name	
Attorney Docket Number	040150

I hereby appoint:

- Practitioners associated with the Customer Number:

26285

OR

- Practitioner(s) named below:

Name	Registration Number

as my/our attorney(s) or agent(s) to prosecute the application identified above, and to transact all business in the United States Patent and Trademark Office connected therewith.

Please recognize or change the correspondence address for the above-identified application to:

- The address associated with the above-mentioned Customer Number:

OR

- The address associated with Customer Number:

OR

<input type="checkbox"/>	Firm or Individual Name			
Address				
Address				
City	State	Zip		
Country				
Telephone	Fax			

I am the:

- Applicant/Inventor.  
 Assignee of record of the entire interest. See 37 CFR 3.71.  
Statement under 37 CFR 3.73(b) is enclosed. (Form PTO/SB/96)

**SIGNATURE of Applicant or Assignee of Record**

Signature		Date	1-14-04
Name	Martin Cohen	Telephone	(212) 762-7292
Title and Company	Assistant Secretary, Morgan Stanley		

NOTE: Signatures of all the inventors or assignees of record of the entire interest or their representative(s) are required. Submit multiple forms if more than one signature is required, see below\*.

- \*Total of 2 forms are submitted.

This collection of information is required by 37 CFR 1.31 and 1.33. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 3 minutes to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

If you need assistance in completing the form, call 1-800-PTO-9199 and select option 2.

ASSIGNMENT OF APPLICATION FOR PATENT

(JOINT INVENTORS)

WHEREAS:

James C. Houghton, residing at 43 Grayson Drive, Bellmore, NY 11710, a citizen of USA  
B.  
Robert O'Connor, residing at 72 Hewlett Ave, Rye, NY 10580, a citizen of U.S. A.  
James Barry, residing at 9 Ryder Avenue, Dix Hills, NY 11746, a citizen of USA  
Paul Calderone, residing at 2 Windham Ct, Woodcliff Lk., NJ 07677, a citizen of USA  
Craig Abruzzo, residing at 30 Man St, 8F, Brooklyn, NY 11201, a citizen of USA

(full names and residential addresses of inventors (including countries of citizenship))

(hereinafter referred to as ASSIGNORS), have made an invention or discovery entitled:

TRACKING ACCOUNT STRUCTURE TO SUPPORT DIFFERENT LEVERAGE LEVELS WITHIN AN  
INVESTMENT FUND

(title of invention or discovery)

- for which application for Letters Patent of the United States has been executed on even date herewith, and  
 for which application for Letters Patent of the United States has been filed on March 26, 2004, under Serial No. 10/810,012, and

WHEREAS:

Morgan Stanley with an office at 1585 Broadway, New York, New York 10036 (hereinafter referred to as ASSIGNEE), is desirous of acquiring the entire right, title and interest in, to and under said invention or discovery, and in, to and under said United States application, and in, to and under Letters Patent or similar legal protection to be granted thereon in the United States and in any and all foreign countries, and of confirming the same or any part thereof heretofore acquired by ASSIGNEE.

NOW, THEREFORE:

In consideration of the payment by ASSIGNEE to each of ASSIGNORS of the sum of One Dollar (\$1.00) and for other good and valuable consideration, the receipt and sufficiency of which is hereby acknowledged, ASSIGNORS hereby sell, assign, transfer to and confirm in ASSIGNEE, its successors, legal representatives and assigns, the full and exclusive right, title and interest to said invention or discovery in the United States and its territorial possessions and in all foreign countries; and to said United States application and any and all other applications on said invention or discovery in whatsoever countries, including any continuations, divisions, substitutes or renewals; and to all Letters Patent, and all reissues, re-examinations, and extensions thereof, or similar legal protection in the United States and its territorial possessions and in any and all foreign countries to be obtained for said invention or discovery or upon said applications or any legal equivalent thereof in a foreign country for the full term or terms for which the same may be granted; and every priority right that is or may be predicated upon or arise from said invention or discovery, said applications and said Letters Patent,

WE, SAID ASSIGNORS, hereby authorize and request the Director of the United States Patent and Trademark Office, the Commissioner for Patents of the United States of America, any other United States Official, and/or any Official of any country or countries foreign to the United States of America whose duty it is to issue Letters Patent

on applications as aforesaid, to issue or transfer all such Letters Patent for said invention or discovery to the ASSIGNEE, as assignee of the entire right, title and interest in, to and under the same, for the sole use and behalf of the ASSIGNEE, its successors, legal representatives and assigns, in accordance with the terms of this instrument.

WE, SAID ASSIGNORS, hereby covenant that we have full right to convey the entire right, title and interest herein sold, assigned, transferred, set over and confirmed, and that we have not executed and will not execute any agreement in conflict herewith;

AND WE, SAID ASSIGNORS, hereby further covenant and agree that the ASSIGNEE, its successors, legal representatives, or assigns, may apply for Letters Patent in any or all countries on said invention or discovery in our names or in the name of ASSIGNEE or otherwise as ASSIGNEE may deem advisable, and may claim the benefits of the International Convention or otherwise claim priority rights;

AND WE, SAID ASSIGNORS, hereby further covenant that we will, at any time when called upon to do so by the ASSIGNEE, its successors, legal representatives, or assigns: communicate to the ASSIGNEE, its successors, legal representatives, or assigns, as the case may be, any facts known to us respecting said invention or discovery or the history thereof, including without limitation the furnishing of any and all documents, photographs, models, samples and other physical exhibits in our control which may be useful for establishing the facts of our conception, disclosures, and reduction to practice of said invention or discovery; execute and deliver to the ASSIGNEE, its successors, legal representatives, or assigns, as the case may be, any and all lawful papers that may be necessary or desirable to perfect the title to the said invention or discovery, the said applications and the said Letters Patent in the ASSIGNEE, its successors, legal representatives and assigns; if reissues, re-examinations, or other like proceedings involving the said Letters Patent or disclaimers relating thereto, or divisions, continuations, or refilings of the said applications, or any thereof, shall hereafter be desired by the ASSIGNEE, its successors, legal representatives, or assigns, we will sign all lawful papers, make all rightful oaths, execute and deliver all such disclaimers and all divisional, continuation, re-examination and reissue applications so desired, and do all lawful acts requisite for the application for such reissues, re-examinations and the procuring thereof and for the filing of such disclaimers and such applications; and generally do everything possible, including testifying in any legal proceedings, signing all lawful papers and making all rightful oaths, to aid the ASSIGNEE, its successors, legal representatives and assigns, to obtain and enforce proper patent protection for said invention or discovery in all countries, and without further compensation but at the expense of the ASSIGNEE, its successors, legal representatives and assigns.

IN WITNESS WHEREOF, I have hereunto affixed my signature on the date and year opposite my signature.

Assignor's Signature:

Name

Date

Assignor's Typed

Name:

<u>James</u>	<u>C.</u>	<u>Houghton</u>
First Name	Middle Initial	Last Name

Citizenship:

STATE OF ) New York

ss.:  
COUNTY OF ) New York

On this 20<sup>th</sup> day of June, 2004, before me, the undersigned authority, personally appeared James C. Houghton, known and known to me to be the individual who is described in and who executed the foregoing Assignment, and who duly acknowledged to me that he/she executed the same as his/her own voluntary act and deed.

Anthony V. Capolongo  
Notary Public

**ANTHONY V. CAPOLOGNO**  
Notary Public, State of New York  
No. 01CA5019733  
Qualified in New York County  
Commission Expires 10/10/05

IN WITNESS WHEREOF, I have hereunto affixed my signature on the date and year opposite my signature.

Assignor's Signature:

Name

Date

Assignor's Typed

Name:

<u>Robert</u>	<u>B.</u>	<u>O'Connor</u>
First Name	Middle Initial	Last Name

Citizenship: USA

STATE OF )

ss.:  
COUNTY OF )

On this 30<sup>th</sup> day of JUNE, 2004, before me, the undersigned authority, personally appeared ROBERT B. O'CONNOR, known and known to me to be the individual who is described in and who executed the foregoing Assignment, and who duly acknowledged to me that he/she executed the same as his/her own voluntary act and deed.

Barbara L. Alexander  
Notary Public

**BARBARA L. ALEXANDER**  
Notary Public, State of New York  
No. 02AL5052093  
Qualified in New York County  
Commission Expires 11/12/05

IN WITNESS WHEREOF, I have hereunto affixed my signature on the date and year opposite my signature.

Assignor's Signature:

Name

6.29.2004

Date

Assignor's Typed

Name:

James

First Name

W.

Middle Initial

Barry

Last Name

Citizenship: USA

STATE OF ) New York

ss.:

COUNTY OF ) New York

On this 29th day of June, 2004, before me, the undersigned authority, personally appeared James W. Barry, known and known to me to be the individual who is described in and who executed the foregoing Assignment, and who duly acknowledged to me that he/she executed the same as his/her own voluntary act and deed.

Notary Public

ANTHONY V. CAPOLOGO  
Notary Public, State of New York  
No. 01CA5019733  
Qualified in New York County  
Commission Expires 11-01-05

IN WITNESS WHEREOF, I have hereunto affixed my signature on the date and year opposite my signature.

Assignor's Signature:

Name

6.29.2004

Date

Assignor's Typed

Name:

Paul

First Name

Calderone

Last Name

Citizenship:

STATE OF ) New York

ss.:

COUNTY OF ) New York

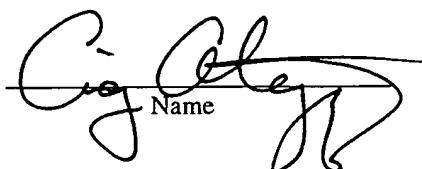
On this 29th day of June, 2004, before me, the undersigned authority, personally appeared Paul Calderone, known and known to me to be the individual who is described in and who executed the foregoing Assignment, and who duly acknowledged to me that he/she executed the same as his/her own voluntary act and deed.

Notary Public

ANTHONY V. CAPOLOGO  
Notary Public, State of New York  
No. 01CA5019733  
Qualified in New York County  
Commission Expires 11-01-05

IN WITNESS WHEREOF, I have hereunto affixed my signature on the date and year opposite my signature.

Assignor's Signature:



Name

June 29, 2004

Date

Assignor's Typed Name:

Craig

First Name

Abruzzo

Last Name

Middle Initial

Citizenship:

STATE OF ) New York  
ss.:  
COUNTY OF ) New York

On this 29<sup>th</sup> day of June, 2004, before me, the undersigned authority, personally appeared Craig Abruzzo, known and known to me to be the individual who is described in and who executed the foregoing Assignment, and who duly acknowledged to me that he/she executed the same as his/her own voluntary act and deed.



Notary Public

**ANTHONY V. CAPOLOGNO**  
Notary Public, State of New York  
No. 01CA5019733  
Qualified in New York County  
Commission Expires 06-05